



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	2025 On 03-November-22			Bond Future	166.29	166.4192	166.2911	166.4192	7,182.00
04/10/2022	2025 On 02-February-23			Bond Future	167.75	167.8512	167.7493	167.8512	232.00
04/10/2022	2025 On 04-May-23			Bond Future	171.25	171.3403	171.2544	171.3403	0.00
04/10/2022	2025 On 03-August-23			Bond Future	173.11	173.1747	173.1095	173.1747	0.00
04/10/2022	2025 On 02-November-23			Bond Future	176.76	176.7728	176.7648	176.7728	0.00
04/10/2022	2029 On 03-November-22			Bond Future	120.17	120.4805	120.1680	120.4805	1,099.00
04/10/2022	2029 On 02-February-23			Bond Future	122.46	122.7549	122.4573	122.7549	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2029 On 04-May-23			Bond Future	123.71	124.0021	123.7115	124.0021	0.00
04/10/2022	2029 On 03-August-23			Bond Future	126.33	126.6103	126.3295	126.6103	0.00
04/10/2022	2029 On 02-November-23			Bond Future	127.65	127.8891	127.6454	127.8891	0.00
04/10/2022	2030 On 03-November-22			Bond Future	10.70	88.3549	10.7040	88.3549	62,301.00
04/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	9	0	9	0	0.00
04/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	11	0	11	0	0.00
04/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	43	0	43	0	500.00
04/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3890	4	3890	4	0.00
04/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
04/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	13	0	13	0	0.00
04/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	2795	3	2795	3	0.00
04/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	2356	3	2356	3	0.00
04/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	4687	5	4687	5	0.00
04/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	91	0	91	0	500.00
04/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	2840	3	2840	3	0.00
04/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	2885	3	2885	3	0.00
04/10/2022	2030 On 02-February-23			Bond Future	10.85	85.9955	10.8517	85.9955	5,200.00
04/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3807	3	3807	3	5,000.00
04/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2543	2	2543	2	0.00
04/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2651	2	2651	2	0.00
04/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	595	1	595	1	0.00
04/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	457	0	457	0	388.00
04/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	72	0	72	0	102.00
04/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	129	0	129	0	388.00
04/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	538	0	538	0	0.00
04/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	430	0	430	0	0.00
04/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	3192	3	3192	3	5,000.00
04/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	579	0	579	0	0.00
04/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	587	1	587	1	0.00
04/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	437	0	437	0	0.00
04/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	165	0	165	0	0.00
04/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	119	0	119	0	0.00
04/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	352	0	352	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	5775	6	5775	6	102.00
04/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	9627	10	9627	10	0.00
04/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	8533	9	8533	9	0.00
04/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	8346	9	8346	9	0.00
04/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	7795	8	7795	8	0.00
04/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	4649	5	4649	5	102.00
04/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4382	5	4382	5	0.00
04/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1046	1	1046	1	0.00
04/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1315	1	1315	1	388.00
04/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5241	6	5241	6	0.00
04/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5080	5	5080	5	0.00
04/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5200	6	5200	6	0.00
04/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	4457	5	4457	5	0.00
04/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	4420	5	4420	5	0.00
04/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1379	2	1379	2	0.00
04/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	818	1	818	1	0.00
04/10/2022	2030 On 04-May-23			Bond Future	10.98	87.7663	10.9778	87.7663	0.00
04/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	7092	7	7092	7	0.00
04/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	4118	4	4118	4	0.00
04/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	5382	5	5382	5	0.00
04/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6861	6	6861	6	0.00
04/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1603	1	1603	1	0.00
04/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1794	2	1794	2	350.00
04/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	562	0	562	0	150.00
04/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	897	1	897	1	1,080.00
04/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3345	3	3345	3	0.00
04/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1410	1	1410	1	479.00
04/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1570	1	1570	1	0.00
04/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1586	1	1586	1	0.00
04/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	623	1	623	1	479.00
04/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	705	1	705	1	388.00
04/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	277	0	277	0	388.00
04/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9082	10	9082	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	6771	7	6771	7	0.00
04/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	5992	6	5992	6	0.00
04/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	6415	7	6415	7	0.00
04/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	3516	4	3516	4	0.00
04/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	3543	4	3543	4	0.00
04/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	3822	4	3822	4	0.00
04/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	1824	2	1824	2	150.00
04/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5182	6	5182	6	0.00
04/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3201	3	3201	3	0.00
04/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	3489	4	3489	4	0.00
04/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	689	1	689	1	479.00
04/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1014	1	1014	1	1,080.00
04/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1442	2	1442	2	388.00
04/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	650	1	650	1	350.00
04/10/2022	2030 On 03-August-23			Bond Future	11.11	85.5864	11.1105	85.5864	0.00
04/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6796	6	6796	6	0.00
04/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3314	3	3314	3	0.00
04/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7735	7	7735	7	0.00
04/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3265	3	3265	3	0.00
04/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3290	3	3290	3	0.00
04/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1470	1	1470	1	1,012.00
04/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1848	2	1848	2	350.00
04/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	3770	4	3770	4	0.00
04/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2294	3	2294	3	0.00
04/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2327	3	2327	3	0.00
04/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	787	1	787	1	350.00
04/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	4460	5	4460	5	0.00
04/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	968	1	968	1	1,012.00
04/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2311	3	2311	3	0.00
04/10/2022	2030 On 02-November-23			Bond Future	11.24	87.3463	11.2435	87.3463	0.00
04/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	2140	2	2140	2	0.00
04/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	2122	2	2122	2	0.00
04/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	2105	2	2105	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	3898	4	3898	4	0.00
04/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	3874	4	3874	4	0.00
04/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	3851	4	3851	4	0.00
04/10/2022	2032 On 03-November-22			Bond Future	11.17	83.6858	11.1721	83.6858	171,147.00
04/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
04/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
04/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	2244	2	2244	2	0.00
04/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	5504	5	5504	5	0.00
04/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	80	0	80	0	0.00
04/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	86	0	86	0	750.00
04/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1861	2	1861	2	0.00
04/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	2	0	2	0	500.00
04/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	18	0	18	0	0.00
04/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	35	0	35	0	0.00
04/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	1	0	1	0	0.00
04/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
04/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	1	0	1	0	0.00
04/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
04/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	6682	7	6682	7	0.00
04/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	5625	6	5625	6	454.00
04/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	5349	6	5349	6	180.00
04/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	9901	10	9901	10	0.00
04/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	9315	10	9315	10	0.00
04/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	3216	4	3216	4	180.00
04/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	10195	11	10195	11	0.00
04/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	3573	4	3573	4	454.00
04/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5075	6	5075	6	0.00
04/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	468	1	468	1	7,500.00
04/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	2684	3	2684	3	0.00
04/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	2731	3	2731	3	0.00
04/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	40	0	40	0	750.00
04/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	358	0	358	0	500.00
04/10/2022	2032 On 02-February-23			Bond Future	11.32	85.2451	11.3200	85.2451	18.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3706	3	3706	3	0.00
04/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	7087	7	7087	7	0.00
04/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	532	0	532	0	0.00
04/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	541	0	541	0	0.00
04/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	361	0	361	0	0.00
04/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	57	0	57	0	454.00
04/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	3215	3	3215	3	0.00
04/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	550	0	550	0	0.00
04/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	649	1	649	1	0.00
04/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	848	1	848	1	750.00
04/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	402	0	402	0	500.00
04/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	85	0	85	0	500.00
04/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	228	0	228	0	750.00
04/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	7554	8	7554	8	0.00
04/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	9945	10	9945	10	0.00
04/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6088	6	6088	6	0.00
04/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4147	5	4147	5	0.00
04/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	4840	5	4840	5	454.00
04/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	5271	6	5271	6	0.00
04/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1412	2	1412	2	0.00
04/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	10841	11	10841	11	0.00
04/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	6371	7	6371	7	454.00
04/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	5315	6	5315	6	0.00
04/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	5359	6	5359	6	0.00
04/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	401	0	401	0	750.00
04/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1187	1	1187	1	500.00
04/10/2022	2032 On 04-May-23			Bond Future	11.44	82.8359	11.4443	82.8359	0.00
04/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1194	1	1194	1	400.00
04/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1581	1	1581	1	0.00
04/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1599	1	1599	1	0.00
04/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1618	1	1618	1	0.00
04/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2642	2	2642	2	400.00
04/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	9454	9	9454	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	558	1	558	1	400.00
04/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	4355	5	4355	5	0.00
04/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	4387	5	4387	5	0.00
04/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	4419	5	4419	5	0.00
04/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	5308	6	5308	6	0.00
04/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3003	3	3003	3	0.00
04/10/2022	2032 On 03-August-23			Bond Future	11.57	84.5614	11.5690	84.5614	2,600.00
04/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3638	3	3638	3	0.00
04/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3665	3	3665	3	0.00
04/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	4055	4	4055	4	5,000.00
04/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3692	3	3692	3	0.00
04/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	2750	3	2750	3	0.00
04/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	2511	3	2511	3	0.00
04/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	2770	3	2770	3	0.00
04/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	2789	3	2789	3	0.00
04/10/2022	2032 On 02-November-23			Bond Future	11.70	82.1397	11.7032	82.1397	0.00
04/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	2387	2	2387	2	0.00
04/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	2407	2	2407	2	0.00
04/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	2427	2	2427	2	0.00
04/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	4598	5	4598	5	0.00
04/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	4626	5	4626	5	0.00
04/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	4654	5	4654	5	0.00
04/10/2022	2033 On 03-November-22			Bond Future	113.79	113.6039	113.7867	113.6039	1,415.00
04/10/2022	2033 On 02-February-23			Bond Future	115.95	115.7487	115.9544	115.7487	6,141.00
04/10/2022	2033 On 04-May-23			Bond Future	116.99	116.7626	116.9850	116.7626	0.00
04/10/2022	2033 On 03-August-23			Bond Future	119.46	119.2185	119.4607	119.2185	0.00
04/10/2022	2033 On 02-November-23			Bond Future	120.54	120.2534	120.5412	120.2534	0.00
04/10/2022	2037 On 03-November-22			Bond Future	11.66	80.2729	11.6568	80.2729	60,175.00
04/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	361	0	361	0	0.00
04/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	375	0	375	0	0.00
04/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	389	0	389	0	0.00
04/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	2402	3	2402	3	0.00
04/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	2447	3	2447	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	2357	3	2357	3	0.00
04/10/2022	2037 On 02-February-23			Bond Future	11.79	77.5127	11.7934	77.5127	76,247.00
04/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	928	1	928	1	636.00
04/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	848	1	848	1	0.00
04/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	3091	3	3091	3	0.00
04/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	818	1	818	1	0.00
04/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	833	1	833	1	0.00
04/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	5246	6	5246	6	0.00
04/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	5292	6	5292	6	0.00
04/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	5201	5	5201	5	0.00
04/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	4976	5	4976	5	0.00
04/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2107	2	2107	2	636.00
04/10/2022	2037 On 04-May-23			Bond Future	11.91	79.1094	11.9126	79.1094	0.00
04/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2907	3	2907	3	400.00
04/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1294	1	1294	1	400.00
04/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9925	10	9925	10	0.00
04/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1799	2	1799	2	0.00
04/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1757	2	1757	2	0.00
04/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1778	2	1778	2	0.00
04/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	5218	5	5218	5	0.00
04/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	6409	7	6409	7	0.00
04/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	5256	6	5256	6	0.00
04/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	778	1	778	1	400.00
04/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	5179	5	5179	5	0.00
04/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	3645	4	3645	4	0.00
04/10/2022	2037 On 03-August-23			Bond Future	12.04	76.4991	12.0361	76.4991	0.00
04/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	4021	4	4021	4	0.00
04/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3962	4	3962	4	0.00
04/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3992	4	3992	4	0.00
04/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	3485	4	3485	4	0.00
04/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	3509	4	3509	4	0.00
04/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	3460	4	3460	4	0.00
04/10/2022	2037 On 02-November-23			Bond Future	12.16	78.0722	12.1565	78.0722	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2613	2	2613	2	0.00
04/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2592	2	2592	2	0.00
04/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2635	2	2635	2	0.00
04/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	5931	6	5931	6	0.00
04/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	5896	6	5896	6	0.00
04/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	5861	6	5861	6	0.00
04/10/2022	2038 On 03-November-22			Bond Future	128.11	127.5079	128.1103	127.5079	5,628.00
04/10/2022	2038 On 02-February-23			Bond Future	128.63	127.9916	128.6275	127.9916	0.00
04/10/2022	2038 On 04-May-23			Bond Future	131.32	130.6528	131.3158	130.6528	0.00
04/10/2022	2038 On 03-August-23			Bond Future	132.11	131.4107	132.1050	131.4107	0.00
04/10/2022	2038 On 02-November-23			Bond Future	134.89	134.1410	134.8946	134.1410	0.00
04/10/2022	2040 On 03-November-22			Bond Future	11.72	81.9928	11.7248	81.9928	55,431.00
04/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
04/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	6	0	6	0	1,467.00
04/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	632	1	632	1	0.00
04/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	461	0	461	0	0.00
04/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	23	0	23	0	0.00
04/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	300	0	300	0	1,467.00
04/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	12	0	12	0	1,078.00
04/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	2272	2	2272	2	0.00
04/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	4795	4	4795	4	0.00
04/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	428	0	428	0	0.00
04/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	445	0	445	0	0.00
04/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	193	0	193	0	1,078.00
04/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	3533	4	3533	4	0.00
04/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	2439	3	2439	3	0.00
04/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	604	1	604	1	0.00
04/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	7438	8	7438	8	0.00
04/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	2987	3	2987	3	0.00
04/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	6056	6	6056	6	0.00
04/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	2037	2	2037	2	0.00
04/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	124	0	124	0	1,078.00
04/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	2534	3	2534	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	2486	3	2486	3	0.00
04/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	6740	7	6740	7	0.00
04/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	11084	12	11084	12	0.00
04/10/2022	2040 On 02-February-23			Bond Future	11.86	79.0143	11.8570	79.0143	64,691.00
04/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	3396	3	3396	3	0.00
04/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	882	1	882	1	0.00
04/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	896	1	896	1	0.00
04/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	136	0	136	0	0.00
04/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	146	0	146	0	388.00
04/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	4026	4	4026	4	0.00
04/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	4141	4	4141	4	0.00
04/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	911	1	911	1	0.00
04/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	1021	1	1021	1	621.00
04/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	694	1	694	1	388.00
04/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	658	1	658	1	0.00
04/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	6420	7	6420	7	0.00
04/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	5218	6	5218	6	0.00
04/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2125	2	2125	2	621.00
04/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	5569	6	5569	6	0.00
04/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	1706	2	1706	2	388.00
04/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	1763	2	1763	2	0.00
04/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	11168	12	11168	12	0.00
04/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	6586	7	6586	7	0.00
04/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	11380	12	11380	12	0.00
04/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	5621	6	5621	6	0.00
04/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	5672	6	5672	6	0.00
04/10/2022	2040 On 04-May-23			Bond Future	11.97	80.6422	11.9721	80.6422	0.00
04/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	9183	9	9183	9	0.00
04/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	2042	2	2042	2	0.00
04/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2183	2	2183	2	486.00
04/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	889	1	889	1	486.00
04/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1135	1	1135	1	388.00
04/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	393	0	393	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	2019	2	2019	2	0.00
04/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	6464	6	6464	6	0.00
04/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	2065	2	2065	2	0.00
04/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	5394	6	5394	6	0.00
04/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	8852	9	8852	9	0.00
04/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	1883	2	1883	2	388.00
04/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1119	1	1119	1	486.00
04/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	5475	6	5475	6	0.00
04/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	12358	13	12358	13	0.00
04/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	7800	8	7800	8	0.00
04/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	5196	6	5196	6	0.00
04/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	5434	6	5434	6	0.00
04/10/2022	2040 On 03-August-23			Bond Future	12.09	77.8134	12.0911	77.8134	0.00
04/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4424	4	4424	4	0.00
04/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4392	4	4392	4	0.00
04/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4456	4	4456	4	0.00
04/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	3651	4	3651	4	0.00
04/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	3702	4	3702	4	0.00
04/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	3677	4	3677	4	0.00
04/10/2022	2040 On 02-November-23			Bond Future	12.21	79.4135	12.2067	79.4135	0.00
04/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2805	3	2805	3	0.00
04/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2781	3	2781	3	0.00
04/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2758	3	2758	3	0.00
04/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	6495	7	6495	7	0.00
04/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	6418	7	6418	7	0.00
04/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	6456	7	6456	7	0.00
04/10/2022	2044 On 03-November-22			Bond Future	11.71	78.9583	11.7067	78.9583	74,360.00
04/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	461	0	461	0	0.00
04/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	478	0	478	0	0.00
04/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
04/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	7	0	7	0	1,647.00
04/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	24	0	24	0	0.00
04/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	324	0	324	0	1,647.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	496	0	496	0	0.00
04/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	2394	3	2394	3	0.00
04/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	2946	3	2946	3	0.00
04/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	2442	3	2442	3	0.00
04/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	6080	6	6080	6	0.00
04/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	7504	8	7504	8	0.00
04/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	11288	12	11288	12	0.00
04/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	2490	3	2490	3	0.00
04/10/2022	2044 On 02-February-23			Bond Future	11.83	76.0484	11.8310	76.0484	31,719.00
04/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	1022	1	1022	1	0.00
04/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	1090	1	1090	1	1,300.00
04/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	3279	3	3279	3	0.00
04/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2933	3	2933	3	1,300.00
04/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	1006	1	1006	1	0.00
04/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	990	1	990	1	0.00
04/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	5449	6	5449	6	0.00
04/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	5397	6	5397	6	0.00
04/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	2510	3	2510	3	0.00
04/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2251	2	2251	2	4,000.00
04/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	5144	5	5144	5	0.00
04/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	5346	6	5346	6	0.00
04/10/2022	2044 On 04-May-23			Bond Future	11.94	77.6153	11.9388	77.6153	0.00
04/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4657	4	4657	4	0.00
04/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2163	2	2163	2	0.00
04/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	3015	3	3015	3	0.00
04/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3796	4	3796	4	0.00
04/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2138	2	2138	2	0.00
04/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2114	2	2114	2	0.00
04/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	5435	6	5435	6	0.00
04/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	5394	6	5394	6	0.00
04/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	4174	4	4174	4	4,115.00
04/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	3426	4	3426	4	4,115.00
04/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	5354	6	5354	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	2811	3	2811	3	1,500.00
04/10/2022	2044 On 03-August-23			Bond Future	12.05	74.8488	12.0498	74.8488	0.00
04/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4459	4	4459	4	0.00
04/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4394	4	4394	4	0.00
04/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4426	4	4426	4	0.00
04/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	3775	4	3775	4	0.00
04/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	3801	4	3801	4	0.00
04/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	3748	4	3748	4	0.00
04/10/2022	2044 On 02-November-23			Bond Future	12.16	76.3879	12.1574	76.3879	0.00
04/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2833	3	2833	3	0.00
04/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2857	3	2857	3	0.00
04/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2881	3	2881	3	0.00
04/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	6466	7	6466	7	0.00
04/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	6506	7	6506	7	0.00
04/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	6545	7	6545	7	0.00
04/10/2022	2046 On 03-November-22			Bond Future	113.66	113.4278	113.6607	113.4278	16,546.00
04/10/2022	2046 On 02-February-23			Bond Future	115.83	115.5690	115.8260	115.5690	0.00
04/10/2022	2046 On 04-May-23			Bond Future	116.20	115.9223	116.1971	115.9223	0.00
04/10/2022	2046 On 03-August-23			Bond Future	118.66	118.3611	118.6567	118.3611	0.00
04/10/2022	2046 On 02-November-23			Bond Future	119.04	118.6963	119.0384	118.6963	0.00
04/10/2022	2050 On 03-November-22			Bond Future	116.15	116.1055	116.1544	116.1055	12,564.00
04/10/2022	2050 On 02-February-23			Bond Future	116.23	116.1561	116.2257	116.1561	0.00
04/10/2022	2050 On 04-May-23			Bond Future	118.65	118.5710	118.6546	118.5710	0.00
04/10/2022	2050 On 03-August-23			Bond Future	118.95	118.8540	118.9549	118.8540	0.00
04/10/2022	2050 On 02-November-23			Bond Future	121.47	121.3233	121.4669	121.3233	0.00
04/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	AL37 On 03-November-22			Index Future	825.98	823.1050	825.9840	823.1050	0.00
04/10/2022	AL37 On 02-February-23			Index Future	841.49	838.4170	841.4880	838.4170	0.00
04/10/2022	AL37 On 04-May-23			Index Future	858.85	855.6230	858.8470	855.6230	0.00
04/10/2022	AL37 On 03-August-23			Index Future	876.82	873.4150	876.8180	873.4150	0.00
04/10/2022	AL37 On 02-November-23			Index Future	895.14	891.3710	895.1390	891.3710	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	AL7T On 03-November-22			Index Future	943.20	938.4760	943.2030	938.4760	0.00
04/10/2022	AL7T On 02-February-23			Index Future	960.91	955.9340	960.9080	955.9340	0.00
04/10/2022	AL7T On 04-May-23			Index Future	980.73	975.5510	980.7310	975.5510	0.00
04/10/2022	AL7T On 03-August-23			Index Future	1001.25	995.8370	1001.2510	995.8370	0.00
04/10/2022	AL7T On 02-November-23			Index Future	1022.17	1016.3100	1022.1730	1016.3100	0.00
04/10/2022	ALBI On 03-November-22			Index Future	828.37	824.4740	828.3700	824.4740	123.00
04/10/2022	ALBI On 02-February-23			Index Future	843.92	839.8110	843.9200	839.8110	0.00
04/10/2022	ALBI On 04-May-23			Index Future	861.33	857.0450	861.3290	857.0450	0.00
04/10/2022	ALBI On 03-August-23			Index Future	879.35	874.8670	879.3520	874.8670	0.00
04/10/2022	ALBI On 02-November-23			Index Future	897.73	892.8530	897.7260	892.8530	0.00
04/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2022	ES33 On 03-November-22			Bond Future	12.48	71.5843	12.4846	71.5843	0.00
04/10/2022	ES33 On 02-February-23			Bond Future	12.67	72.9358	12.6722	72.9358	350.00
04/10/2022	ES33 On 04-May-23			Bond Future	12.83	70.6566	12.8343	70.6566	0.00
04/10/2022	ES33 On 03-August-23			Bond Future	13.00	72.1443	12.9983	72.1443	0.00
04/10/2022	ES33 On 02-November-23			Bond Future	13.18	69.8479	13.1753	69.8479	0.00
04/10/2022	ES42 On 03-November-22			Bond Future	12.75	69.6480	12.7471	69.6480	0.00
04/10/2022	ES42 On 02-February-23			Bond Future	12.91	70.9640	12.9111	70.9640	4,769.00
04/10/2022	ES42 On 04-May-23			Bond Future	13.06	68.1763	13.0602	68.1763	0.00
04/10/2022	ES42 On 03-August-23			Bond Future	13.21	69.6130	13.2063	69.6130	0.00
04/10/2022	ES42 On 02-November-23			Bond Future	13.36	66.7968	13.3632	66.7968	0.00
04/10/2022	GOVI On 03-November-22			GOVI	816.73	812.8320	816.7310	812.8320	878.00
04/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	36890	8	36890	8	0.00
04/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	36790	8	36790	8	0.00
04/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	36990	8	36990	8	0.00
04/10/2022	GOVI On 02-February-23			GOVI	832.06	827.9530	832.0620	827.9530	0.00
04/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	187680	23	187680	23	0.00
04/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	187580	23	187580	23	0.00
04/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	187780	23	187780	23	0.00
04/10/2022	GOVI On 04-May-23			GOVI	849.23	844.9430	849.2260	844.9430	0.00
04/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	36440	8	36440	8	0.00
04/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	36340	8	36340	8	0.00
04/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	36540	8	36540	8	0.00
04/10/2022	GOVI On 03-August-23			GOVI	867.00	862.5140	866.9960	862.5140	0.00
04/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	297660	25	297660	25	0.00
04/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	297860	25	297860	25	0.00
04/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	297760	25	297760	25	0.00
04/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 02-November-23			GOVI	885.11	880.2460	885.1110	880.2460	0.00
04/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
04/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	6990	6	6990	6	0.00
04/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	7090	6	7090	6	0.00
04/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	6890	6	6890	6	0.00
04/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2022	IGOV On 03-November-22			Index Future	320.71	320.4590	320.7120	320.4590	702.00
04/10/2022	IGOV On 02-February-23			Index Future	326.81	326.4990	326.8110	326.4990	0.00
04/10/2022	IGOV On 04-May-23			Index Future	333.63	333.2760	333.6300	333.2760	0.00
04/10/2022	IGOV On 03-August-23			Index Future	340.69	340.2820	340.6870	340.2820	0.00
04/10/2022	IGOV On 02-November-23			Index Future	347.88	347.3520	347.8800	347.3520	0.00
04/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.53	93.4950	6.5250	93.4950	0.00
04/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.53	93.4850	6.5300	93.4850	0.00
04/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.33	92.6700	7.3250	92.6700	68.00
04/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.38	92.6250	7.3800	92.6250	0.00
04/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.87	92.0750	7.8700	92.0750	0.00
04/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.94	92.0250	7.9400	92.0250	0.00
04/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.19	91.7250	8.1850	91.7250	0.00
04/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.25	91.6550	8.2450	91.6550	75.00
04/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.26	91.6000	8.2600	91.6000	272.00
04/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.25	91.5850	8.2500	91.5850	0.00
04/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.24	91.6350	8.2400	91.6350	0.00
04/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.29	91.5700	8.2900	91.5700	0.00
04/10/2022	R023 On 03-November-22			Bond Future	7.24	101.5972	7.2426	101.5972	11,802.00
04/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
04/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
04/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
04/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	301	0	301	0	0.00
04/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	304	0	304	0	0.00
04/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	298	0	298	0	0.00
04/10/2022	R035 On 03-November-22			Bond Future	11.52	84.0699	11.5208	84.0699	63,733.00
04/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
04/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	3	0	3	0	976.00
04/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	320	0	320	0	0.00
04/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	332	0	332	0	0.00
04/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	18	0	18	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	346	0	346	0	0.00
04/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	6255	6	6255	6	0.00
04/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	175	0	175	0	0.00
04/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	229	0	229	0	976.00
04/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	3270	4	3270	4	582.00
04/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	32	0	32	0	976.00
04/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	2490	3	2490	3	0.00
04/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	5678	6	5678	6	582.00
04/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	2536	3	2536	3	0.00
04/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	2966	3	2966	3	0.00
04/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	2582	3	2582	3	0.00
04/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	7370	8	7370	8	0.00
04/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	10519	11	10519	11	0.00
04/10/2022	R035 On 02-February-23			Bond Future	11.67	85.6363	11.6681	85.6363	108,831.00
04/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3465	3	3465	3	0.00
04/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	8440	8	8440	8	0.00
04/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	1011	1	1011	1	976.00
04/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	1029	1	1029	1	0.00
04/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	736	1	736	1	0.00
04/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	749	1	749	1	0.00
04/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	253	0	253	0	976.00
04/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	498	0	498	0	388.00
04/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	3328	3	3328	3	0.00
04/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	762	1	762	1	0.00
04/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	80	0	80	0	582.00
04/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	517	0	517	0	0.00
04/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	462	0	462	0	0.00
04/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	89	0	89	0	0.00
04/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	98	0	98	0	388.00
04/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	10881	11	10881	11	0.00
04/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	6713	7	6713	7	0.00
04/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	6503	7	6503	7	0.00
04/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	6399	7	6399	7	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	8380	9	8380	9	0.00
04/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	11394	12	11394	12	0.00
04/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	5310	6	5310	6	0.00
04/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	432	0	432	0	976.00
04/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	11137	12	11137	12	0.00
04/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	5358	6	5358	6	0.00
04/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	5405	6	5405	6	0.00
04/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	4507	5	4507	5	582.00
04/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	4549	5	4549	5	0.00
04/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	1759	2	1759	2	388.00
04/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	1837	2	1837	2	0.00
04/10/2022	R035 On 04-May-23			Bond Future	11.79	82.8916	11.7867	82.8916	0.00
04/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1799	2	1799	2	0.00
04/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	297	0	297	0	388.00
04/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	692	1	692	1	491.00
04/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	5404	5	5404	5	0.00
04/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1707	2	1707	2	491.00
04/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1762	2	1762	2	0.00
04/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1780	2	1780	2	0.00
04/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	877	1	877	1	388.00
04/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	8145	8	8145	8	0.00
04/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1028	1	1028	1	491.00
04/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	7727	8	7727	8	0.00
04/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	1848	2	1848	2	388.00
04/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	4973	5	4973	5	0.00
04/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	8651	9	8651	9	0.00
04/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	11898	12	11898	12	0.00
04/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	5169	5	5169	5	0.00
04/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	5051	5	5051	5	0.00
04/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	5012	5	5012	5	0.00
04/10/2022	R035 On 03-August-23			Bond Future	11.91	84.6180	11.9071	84.6180	0.00
04/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3893	4	3893	4	0.00
04/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3922	4	3922	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3951	4	3951	4	0.00
04/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	3457	4	3457	4	0.00
04/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	3481	4	3481	4	0.00
04/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	3505	4	3505	4	0.00
04/10/2022	R035 On 02-November-23			Bond Future	12.04	81.8523	12.0384	81.8523	0.00
04/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	2533	2	2533	2	0.00
04/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	2495	2	2495	2	0.00
04/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	2514	2	2514	2	0.00
04/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	5850	6	5850	6	0.00
04/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	5886	6	5886	6	0.00
04/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	5813	6	5813	6	0.00
04/10/2022	R186 On 03-November-22			Bond Future	9.21	107.9403	9.2146	107.9403	63,188.00
04/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
04/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	164	0	164	0	0.00
04/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	6	0	6	0	0.00
04/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	5	0	5	0	0.00
04/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	5	0	5	0	0.00
04/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2405	3	2405	3	0.00
04/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2370	3	2370	3	0.00
04/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1224	2	1224	2	4,310.00
04/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2335	3	2335	3	0.00
04/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3473	4	3473	4	0.00
04/10/2022	R186 On 02-February-23			Bond Future	9.34	104.6513	9.3406	104.6513	0.00
04/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	346	0	346	0	0.00
04/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	341	0	341	0	0.00
04/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	337	0	337	0	0.00
04/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3732	4	3732	4	0.00
04/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3703	4	3703	4	0.00
04/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3674	4	3674	4	0.00
04/10/2022	R186 On 04-May-23			Bond Future	9.42	106.8046	9.4226	106.8046	0.00
04/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	930	1	930	1	0.00
04/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	921	1	921	1	0.00
04/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	939	1	939	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2770	3	2770	3	0.00
04/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2792	3	2792	3	0.00
04/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2747	3	2747	3	0.00
04/10/2022	R186 On 03-August-23			Bond Future	9.50	103.7220	9.5046	103.7220	0.00
04/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2259	2	2259	2	0.00
04/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2224	2	2224	2	0.00
04/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2242	2	2242	2	0.00
04/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1567	2	1567	2	0.00
04/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1578	2	1578	2	0.00
04/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1556	2	1556	2	0.00
04/10/2022	R186 On 02-November-23			Bond Future	9.60	105.8547	9.5994	105.8547	0.00
04/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3363	3	3363	3	0.00
04/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1624	1	1624	1	0.00
04/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1637	1	1637	1	0.00
04/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1651	1	1651	1	0.00
04/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1344	1	1344	1	1,715.00
04/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2188	2	2188	2	0.00
04/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2201	2	2201	2	0.00
04/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2560	3	2560	3	0.00
04/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2215	2	2215	2	0.00
04/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1190	1	1190	1	1,715.00
04/10/2022	R197 On 03-November-22			Bond Future	336.03	336.0207	336.0258	336.0207	831.00
04/10/2022	R197 On 02-February-23			Bond Future	333.52	333.4550	333.5173	333.4550	0.00
04/10/2022	R197 On 04-May-23			Bond Future	340.49	340.3879	340.4874	340.3879	0.00
04/10/2022	R197 On 03-August-23			Bond Future	338.51	338.3641	338.5102	338.3641	0.00
04/10/2022	R197 On 02-November-23			Bond Future	345.66	345.3943	345.6588	345.3943	0.00
04/10/2022	R202 On 03-November-22			Bond Future	247.50	247.3961	247.5001	247.3961	6,206.00
04/10/2022	R202 On 02-February-23			Bond Future	247.48	247.3343	247.4826	247.3343	460.00
04/10/2022	R202 On 04-May-23			Bond Future	252.65	252.4756	252.6537	252.4756	0.00
04/10/2022	R202 On 03-August-23			Bond Future	253.12	252.9078	253.1226	252.9078	0.00
04/10/2022	R202 On 02-November-23			Bond Future	258.47	258.1625	258.4676	258.1625	0.00
04/10/2022	R209 On 03-November-22			Bond Future	11.51	64.8173	11.5130	64.8173	18,380.00
04/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	6,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	954	1	954	1	1,136.00
04/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	171	0	171	0	0.00
04/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	10	0	10	0	0.00
04/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	101	0	101	0	1,136.00
04/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	163	0	163	0	0.00
04/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	179	0	179	0	0.00
04/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
04/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
04/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	187	0	187	0	0.00
04/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	2610	2	2610	2	0.00
04/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	259	0	259	0	6,750.00
04/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	2645	3	2645	3	0.00
04/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	5320	6	5320	6	0.00
04/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	3243	4	3243	4	0.00
04/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	11167	11	11167	11	0.00
04/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	12737	13	12737	13	0.00
04/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	2689	3	2689	3	0.00
04/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	2778	3	2778	3	5,000.00
04/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	2734	3	2734	3	0.00
04/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1019	1	1019	1	0.00
04/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	8157	8	8157	8	6,000.00
04/10/2022	R209 On 02-February-23			Bond Future	11.64	66.0250	11.6402	66.0250	2,066.00
04/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	605	1	605	1	0.00
04/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	595	1	595	1	0.00
04/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	585	1	585	1	0.00
04/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	4889	5	4889	5	0.00
04/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	4975	5	4975	5	0.00
04/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	4932	5	4932	5	0.00
04/10/2022	R209 On 04-May-23			Bond Future	11.75	64.2296	11.7476	64.2296	3,450.00
04/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1477	1	1477	1	0.00
04/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1293	1	1293	1	0.00
04/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	5032	5	5032	5	0.00
04/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1443	1	1443	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1460	1	1460	1	0.00
04/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	345	0	345	0	8,500.00
04/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	9561	10	9561	10	0.00
04/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	4676	5	4676	5	0.00
04/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	4711	5	4711	5	0.00
04/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	1561	2	1561	2	8,500.00
04/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5026	5	5026	5	11,000.00
04/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	4642	5	4642	5	0.00
04/10/2022	R209 On 03-August-23			Bond Future	11.85	65.5674	11.8539	65.5674	0.00
04/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3461	3	3461	3	0.00
04/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3435	3	3435	3	0.00
04/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3410	3	3410	3	0.00
04/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3009	3	3009	3	0.00
04/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3052	3	3052	3	0.00
04/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3030	3	3030	3	0.00
04/10/2022	R209 On 02-November-23			Bond Future	11.97	63.7638	11.9664	63.7638	0.00
04/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	2222	2	2222	2	0.00
04/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	2203	2	2203	2	0.00
04/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	2185	2	2185	2	0.00
04/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5246	6	5246	6	0.00
04/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5215	5	5215	5	0.00
04/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5184	5	5184	5	0.00
04/10/2022	R210 On 03-November-22			Bond Future	228.38	228.2956	228.3818	228.2956	430.00
04/10/2022	R210 On 02-February-23			Bond Future	232.73	232.6055	232.7325	232.6055	300.00
04/10/2022	R210 On 04-May-23			Bond Future	234.49	234.3338	234.4887	234.3338	0.00
04/10/2022	R210 On 03-August-23			Bond Future	239.45	239.2630	239.4514	239.2630	0.00
04/10/2022	R210 On 02-November-23			Bond Future	241.29	241.0143	241.2880	241.0143	0.00
04/10/2022	R213 On 03-November-22			Bond Future	11.04	79.2572	11.0442	79.2572	33,626.00
04/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
04/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
04/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	6	0	6	0	0.00
04/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
04/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	5	0	5	0	0.00
04/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
04/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	6	0	6	0	0.00
04/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	5	0	5	0	0.00
04/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3071	3	3071	3	0.00
04/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3167	4	3167	4	200.00
04/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9098	10	9098	10	0.00
04/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3119	4	3119	4	0.00
04/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4035	4	4035	4	476.00
04/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5066	5	5066	5	200.00
04/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3024	3	3024	3	0.00
04/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	5763	6	5763	6	476.00
04/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	9415	10	9415	10	0.00
04/10/2022	R213 On 02-February-23			Bond Future	11.20	80.7339	11.1971	80.7339	0.00
04/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	656	1	656	1	912.00
04/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	474	0	474	0	0.00
04/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	63	0	63	0	476.00
04/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	467	0	467	0	0.00
04/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	581	0	581	0	0.00
04/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	482	0	482	0	0.00
04/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4920	5	4920	5	0.00
04/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	336	0	336	0	0.00
04/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	614	1	614	1	912.00
04/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	4984	5	4984	5	0.00
04/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4169	5	4169	5	0.00
04/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	4472	5	4472	5	476.00
04/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5024	5	5024	5	0.00
04/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	9846	10	9846	10	0.00
04/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	5858	6	5858	6	476.00
04/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	4944	5	4944	5	0.00
04/10/2022	R213 On 04-May-23			Bond Future	11.32	78.8400	11.3181	78.8400	0.00
04/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1405	1	1405	1	0.00
04/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1391	1	1391	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1419	1	1419	1	0.00
04/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	3939	4	3939	4	0.00
04/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4002	4	4002	4	0.00
04/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	3971	4	3971	4	0.00
04/10/2022	R213 On 03-August-23			Bond Future	11.44	80.4817	11.4419	80.4817	0.00
04/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3267	3	3267	3	0.00
04/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3243	3	3243	3	0.00
04/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3291	3	3291	3	0.00
04/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	2516	3	2516	3	0.00
04/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	2534	3	2534	3	0.00
04/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	2499	3	2499	3	0.00
04/10/2022	R213 On 02-November-23			Bond Future	11.58	78.5828	11.5805	78.5828	0.00
04/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	2160	2	2160	2	0.00
04/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	2143	2	2143	2	0.00
04/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	2178	2	2178	2	0.00
04/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4067	4	4067	4	0.00
04/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4117	4	4117	4	0.00
04/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4092	4	4092	4	0.00
04/10/2022	R214 On 03-November-22			Bond Future	11.63	62.3246	11.6308	62.3246	24,788.00
04/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	438	0	438	0	0.00
04/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	422	0	422	0	0.00
04/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	407	0	407	0	0.00
04/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	1861	2	1861	2	0.00
04/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	1900	2	1900	2	0.00
04/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	1938	2	1938	2	0.00
04/10/2022	R214 On 02-February-23			Bond Future	11.75	63.4858	11.7535	63.4858	64,507.00
04/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	857	1	857	1	0.00
04/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2386	2	2386	2	1,600.00
04/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	873	1	873	1	1,600.00
04/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	827	1	827	1	0.00
04/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	842	1	842	1	0.00
04/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	4418	5	4418	5	0.00
04/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	4458	5	4458	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2150	2	2150	2	0.00
04/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	4377	5	4377	5	0.00
04/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	4337	5	4337	5	0.00
04/10/2022	R214 On 04-May-23			Bond Future	11.85	61.4913	11.8517	61.4913	0.00
04/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1835	2	1835	2	0.00
04/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1815	2	1815	2	0.00
04/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1795	2	1795	2	0.00
04/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	4339	5	4339	5	0.00
04/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	4306	5	4306	5	0.00
04/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	4273	5	4273	5	0.00
04/10/2022	R214 On 03-August-23			Bond Future	11.95	62.7720	11.9502	62.7720	0.00
04/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3955	4	3955	4	0.00
04/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3927	4	3927	4	0.00
04/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3899	4	3899	4	0.00
04/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	2972	3	2972	3	0.00
04/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	2952	3	2952	3	0.00
04/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	2932	3	2932	3	0.00
04/10/2022	R214 On 02-November-23			Bond Future	12.06	60.7628	12.0563	60.7628	0.00
04/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2361	2	2361	2	0.00
04/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2325	2	2325	2	0.00
04/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2343	2	2343	2	0.00
04/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	5364	6	5364	6	0.00
04/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	5399	6	5399	6	0.00
04/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	5329	6	5329	6	0.00
04/10/2022	R248 On 03-November-22			Bond Future	11.63	77.8353	11.6289	77.8353	248,049.00
04/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
04/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	2324	2	2324	2	0.00
04/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	437	0	437	0	874.00
04/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	454	0	454	0	0.00
04/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	11	0	11	0	874.00
04/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	471	0	471	0	0.00
04/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	290	0	290	0	0.00
04/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	20	0	20	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	6441	7	6441	7	0.00
04/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	3143	4	3143	4	0.00
04/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	2608	3	2608	3	0.00
04/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	2558	3	2558	3	0.00
04/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	7178	8	7178	8	0.00
04/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	612	1	612	1	0.00
04/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	11902	12	11902	12	0.00
04/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	2508	3	2508	3	0.00
04/10/2022	R248 On 02-February-23			Bond Future	11.75	79.3224	11.7461	79.3224	0.00
04/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	1089	1	1089	1	0.00
04/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	1013	1	1013	1	0.00
04/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	276	0	276	0	0.00
04/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	1031	1	1031	1	0.00
04/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	1050	1	1050	1	0.00
04/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2652	2	2652	2	2,542.00
04/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	906	1	906	1	2,542.00
04/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	5896	6	5896	6	0.00
04/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	5479	6	5479	6	0.00
04/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	5377	6	5377	6	0.00
04/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	2944	3	2944	3	0.00
04/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	5530	6	5530	6	0.00
04/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	9710	10	9710	10	0.00
04/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	5581	6	5581	6	0.00
04/10/2022	R248 On 04-May-23			Bond Future	11.85	76.4923	11.8471	76.4923	0.00
04/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2158	2	2158	2	0.00
04/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2183	2	2183	2	0.00
04/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2208	2	2208	2	0.00
04/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	5421	6	5421	6	0.00
04/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	5463	6	5463	6	0.00
04/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	5506	6	5506	6	0.00
04/10/2022	R248 On 03-August-23			Bond Future	11.95	78.0479	11.9518	78.0479	0.00
04/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4657	4	4657	4	0.00
04/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4691	4	4691	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4724	4	4724	4	0.00
04/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	3766	4	3766	4	0.00
04/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	3792	4	3792	4	0.00
04/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	3818	4	3818	4	0.00
04/10/2022	R248 On 02-November-23			Bond Future	12.05	75.2300	12.0548	75.2300	0.00
04/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2966	3	2966	3	0.00
04/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2921	3	2921	3	0.00
04/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2944	3	2944	3	0.00
04/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	6520	7	6520	7	0.00
04/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	6606	7	6606	7	0.00
04/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	6563	7	6563	7	0.00